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PTO/SB/21 (04-04)

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**TRANSMITTAL  
FORM**

(to be used for all correspondence after initial filing)

<b>TRANSMITTAL FORM</b> (to be used for all correspondence after initial filing)	Application Number	10/813,521	
	Filing Date	March 29, 2004	
	First Named Inventor	Thomas K. MELLINA	
	Art Unit	3624	
	Examiner Name	not yet assigned	
Total Number of Pages in This Submission	48	Attorney Docket Number	SSB0003

**ENCLOSURES (check all that apply)**

<input type="checkbox"/> Fee Transmittal Form  <input type="checkbox"/> Fee Attached  <input type="checkbox"/> Amendment / Reply  <input type="checkbox"/> After Final  <input type="checkbox"/> Affidavits/declaration(s)  <input type="checkbox"/> Extension of Time Request  <input type="checkbox"/> Express Abandonment Request  <input checked="" type="checkbox"/> Information Disclosure Statement  <input type="checkbox"/> Certified Copy of Priority Document(s)  <input type="checkbox"/> Response to Missing Parts/Incomplete Application  <input type="checkbox"/> Response to Missing Parts under 37 CFR 1.52 or 1.53	<input type="checkbox"/> Drawing(s)  <input type="checkbox"/> Licensing-related Papers  <input type="checkbox"/> Petition  <input type="checkbox"/> Petition to Convert to a Provisional Application  <input type="checkbox"/> Power of Attorney, Revocation Change of Correspondence Address  <input type="checkbox"/> Terminal Disclaimer  <input type="checkbox"/> Request for Refund  <input type="checkbox"/> CD, Number of CD(s) _____	<input type="checkbox"/> After Allowance Communication to Technology Center (TC)  <input type="checkbox"/> Appeal Communication to Board of Appeals and Interferences  <input type="checkbox"/> Appeal Communication to TC (Appeal Notice, Brief, Reply Brief)  <input type="checkbox"/> Proprietary Information  <input type="checkbox"/> Status Letter  <input type="checkbox"/> Other Enclosure(s) (please identify below):
<b>Remarks</b>		

**SIGNATURE OF APPLICANT, ATTORNEY, OR AGENT**

Firm or Individual name	Michael J. Dimino 44,657 George T. Marcou (reg. no. 33,014)
Signature	<i>M. Dimino</i>
Date	July 21, 2004

**CERTIFICATE OF TRANSMISSION/MAILING**

I hereby certify that this correspondence is being facsimile transmitted to the USPTO or deposited with the United States Postal Service with sufficient postage as first class mail in an envelope addressed to: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450 on the date shown below.

Typed or printed name			
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This collection of information is required by 37 CFR 1.5. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to 12 minutes to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

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Serial No. 10/813,521

Docket no: SSB0003

Art Unit: 3624

PATENT



**IN THE UNITED STATES PATENT AND TRADEMARK OFFICE**

In re Application of:

Thomas K. MELLINA

Serial No.: 10/813,521

Art Unit: 3624

Filed: March 29, 2004

Examiner: not yet assigned

Title: METHOD AND SYSTEM FOR EFFICIENTLY MATCHING LONG AND SHORT POSITIONS IN SECURITIES TRADING AND TRANSACTING A SERIES OF OVERNIGHT TRADES FOR BALANCE SHEET NETTING

**INFORMATION DISCLOSURE STATEMENT UNDER 37 C.F.R §§ 1.97 AND 1.98**

United States Patent and Trademark Office  
220 20<sup>th</sup> Street S.  
Customer Window, Mail Stop Amendment  
Crystal Plaza Two, Lobby, Room 1B03  
Arlington, VA 22202

Sir:

In accordance with the requirements of 37 C.F.R. §§ 1.56, 1.97-1.98 and MPEP § 609, the undersigned representative hereby brings to the attention of the Examiner the references noted on the attached Form PTO/SB/08.

The Examiner is respectfully requested to initial in the space adjacent to the listing on Form PTO/SB/08, and return a copy of the initialed Form PTO/SB/08 with the next communication to Applicant, to confirm that these documents have been considered by the Examiner and made of record in this application. As this application was filed after June 30, 2003, and in accordance with the directive of July 11, 2003 by the Deputy Commissioner for Patent Examination Policy, copies of the cited U.S. Patents are not provided with this filing. Copies of the cited non-patent literature is included herein.

Since this Information Disclosure Statement is being filed before receipt of the first Office Action, no fee is believed due. If any fees are due, the Commissioner is hereby authorized to charge any such fees under 37 C.F.R. §§ 1.16 or 1.17 which may be required during the entire pendency of this application, or to credit any overpayment, to Deposit Account No. 501458.

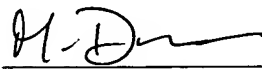
Serial No. 10/813,521  
Art Unit: 3624

Docket no: SSB0003  
PATENT

The above information is presented so that the United States Patent and Trademark Office may, in the first instance, determine any materiality thereof to the claimed invention. See 37 C.F.R. §§ 1.104(a) and 1.106(b) regarding the PTO's duty to consider and use any such information. It is respectfully requested that the information be expressly considered during the prosecution of this application, and that the references be made of record therein and appear among the "References Cited" on any patent to issue therefrom.

Respectfully Submitted,

Date: July 21, 2004  
KILPATRICK STOCKTON LLP  
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By:   
George T. Marcou  
Reg. No. 33,014  
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*44,657*

Substitute for form 1449A/PTO

**INFORMATION DISCLOSURE  
STATEMENT BY APPLICANT**

(Use as many sheets as necessary)

Sheet 1 of 2

**Complete if Known**

Application Number	10/813,521
Filing Date	March 29, 2004
First Named Inventor	Thomas K. MELLINA
Art Unit	3624
Examiner Name	not yet assigned
Attorney Docket Number	SSB0003

**U.S. PATENT DOCUMENTS**

Examiner Initials *	Cite No. <sup>1</sup>	Document Number	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
		Number - Kind Code <sup>2</sup> (if known)			
		US-6,157,918	12-05-2000	Shepherd	
		US- 6,131,087	10-10-2000	Luke et al.	
		US- 6,029,146	02-22-2000	Hawkins et al.	
		US- 5,924,082	07-13-1999	Silverman et al.	
		US- 5,136,501	08-04-1992	Silverman et al.	
		US- 5,077,665	12-31-1991	Silverman et al.	
		US- 4,751,640	06-14-1988	Lucas et al.	
		US- 5,101,353	03-31-1992	Lupien et al.	
		US- 6,076,074	06-13-2000	Cotton et al.	
		US- 6,173,272	01-09-2001	Thomas et al.	
		US- 6,016,482	01-18-2000	Molinari et al.	
		US- 5,970,479	10-19-1999	Shepherd	
		US- 6,134,536	10-17-2000	Shepherd	
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		US-			

**FOREIGN PATENT DOCUMENTS**

Examiner Initials *	Cite No. <sup>1</sup>	Foreign Patent Document	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear	T <sup>6</sup>
		Country Code <sup>3</sup> - Number <sup>4</sup> - Kind Code <sup>5</sup> (if known)				

Examiner  
SignatureDate  
Considered

\*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant. <sup>1</sup> Applicant's unique citation designation number (optional). <sup>2</sup> See Kinds Codes of USPTO Patent Documents at [www.uspto.gov](http://www.uspto.gov) or MPEP 901.04. <sup>3</sup> Enter Office that issued the document, by the two-letter code (WIPO Standard ST.3). <sup>4</sup> For Japanese patent documents, the indication of the year of the reign of the Emperor must precede the serial number of the patent document. <sup>5</sup> Kind of document by the appropriate symbols as indicated on the document under WIPO Standard ST. 16 if possible. <sup>6</sup> Applicant is to place a check mark here if English language Translation is attached.

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**INFORMATION DISCLOSURE  
STATEMENT BY APPLICANT**

(Use as many sheets as necessary)

Sheet 2 of 2

**Complete if Known**

Application Number	10/813,521
Filing Date	March 29, 2004
First Named Inventor	Thomas K MELLINA
Art Unit	3624
Examiner Name	not yet assigned
Attorney Docket Number	SSB0003

**NON PATENT LITERATURE DOCUMENTS**

Examiner Initials *	Cite No. <sup>1</sup>	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T <sup>2</sup>
		HAKIMATTAR, L.: A New Breed of E-Commerce Engine Drives Profits- For Technology to be Valuable to HPI Players, It Must Give Them the Tools to Make and Execute the Right Decisions, Rather Than Provide a Faster Means for Making the Wrong ones (E-Business); Hydrocarbon Processing, Vol. 80, No. 12, pp 64(4); Dec 2001	
		FLOOD, MARK : Microstructure Theory and the Foreign Exchange Market; Federal Reserve Bank of St. Louis Review, Vol. 73, No. 6, pp 52(19); Nov-Dec, 1991	
		HALLFORD, JOSHUA: CBB System to Go Live Over Cantor's Objections; Securities Industry News, Vol. 10, No. 29, pg. 1; July 27, 1998	
		SANDMAN, JOHN: Experts See Bigger Role for Repos in Electronic Trading; Securities Industry News, January 15, 2001	
		Web page entitled: Overview; retrieved from the internet at URL <a href="http://www.tradeweb.com/AboutTradeWeb/Introduction.htm">http://www.tradeweb.com/AboutTradeWeb/Introduction.htm</a> on April 23, 2001	
		BrokerTec Global, LLC web pages; retrieved from the internet on April 24, 2001 at URLs: <a href="http://www.btec.com/newsite/AboutBtec/AboutBtec.cfm">http://www.btec.com/newsite/AboutBtec/AboutBtec.cfm</a> <a href="http://www.btec.com/newsite/AboutBtec/TradingBenefits.cfm">http://www.btec.com/newsite/AboutBtec/TradingBenefits.cfm</a> <a href="http://www.btec.com/newsite/AboutBtec/SecuritiesTraded.cfm">http://www.btec.com/newsite/AboutBtec/SecuritiesTraded.cfm</a>	
		Cantor Exchange web pages, retrieved from the internet on April 24, 2001 at URLs: <a href="http://cx.cantor.com/htdocs/main/topnav.html">http://cx.cantor.com/htdocs/main/topnav.html</a> <a href="http://cx.cantor.com/htdocs/main/main.html">http://cx.cantor.com/htdocs/main/main.html</a> <a href="http://cx.cantor.com/htdocs/facts/factsmain.html">http://cx.cantor.com/htdocs/facts/factsmain.html</a> <a href="http://cx.cantor.com/htdocs/facts/advantagemain.html">http://cx.cantor.com/htdocs/facts/advantagemain.html</a> <a href="http://cx.cantor.com/htdocs/facts/newmain.html">http://cx.cantor.com/htdocs/facts/newmain.html</a>	

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<sup>1</sup> Applicant's unique citation designation number (optional). <sup>2</sup> Applicant is to place a check mark here if English language Translation is attached.

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